

CIRCULAR LETTER

to

ALL COMMERCIAL FOREIGN EXCHANGE BANKS

IN INDONESIA

Subject: Derivative Transaction

With reference to the enactment of Bank Indonesia Regulation Number 7/31/PBI/2005 dated 15 September 2005 concerning derivative transactions (State Gazette of Republic Indonesia Number 85 of 2005) hereinafter referred to as PBI, it is deemed necessary to stipulate provisions for the implementation of Derivative Transactions in a Bank Indonesia Circular Letter as follows:

1. *Mark to Market* as referred in Article 2 paragraph (2) PBI refers to *market practice*. If there shall be a few alternatives in market practice, determination of *Mark to Market* method shall be as arranged follows:
 - a. *Mark to Market* shall be up to the policy of each Bank; or
 - b. *Mark to Market* shall be based on mutual agreement between Bank and the Customer.

If the Bank has opted one of the methods as referred to in letter a or letter b above, the selected method must be included in the contract agreement and consistently implemented to the maturity of the agreement.

2. Bank is obliged to report the preparedness to conduct the initial Derivative Transaction to Bank Indonesia *cq.* Directorate of Reserve Management, Bank Indonesia Office Compound, Sjafruddin Prawiranegara Building, 8th floor, Jl. M.H. Thamrin No. 2, Central Jakarta, by a letter enclosing Derivative Transactions Implementation Guidelines that refers to the prevailing regulations concerning Standard Guidelines on Risk Management Application for Commercial Banks.
3. In the case Bank's loss reaches more than 10% (ten per one hundred) of the Bank's capital, Bank is prohibited to conduct new Derivative Transaction and is obliged to report to Bank Indonesia, *qq.* Directorate of Reserve Management, Bank Indonesia Office Compound, Sjafruddin Prawiranegara Building, 8th floor, Jl. M.H. Thamrin No. 2, Central Jakarta on the following working day at the latest, concerning steps to be taken to cover the loss.
4. Weekly Report to Bank Indonesia on the Derivative Transactions of the Bank as referred to in Article 10 paragraph (1) PBI shall be regulated as follows:
 - a. For the purpose of reporting to Bank Indonesia, conversion of exchange value at the position of opened derivative transaction and gain/loss, Reuters indicator conversion rate $[(bid+ask)/2]$ at 16.00 WIB at the end of reported week shall be apply.
 - b. For the purpose of completion of weekly report on the derivative transaction to Bank Indonesia, Bank may use the working paper as attached in ...

in Tables 1a up to 8b of this circular letter, however, the working paper is not necessary to be submitted to Bank Indonesia.

Completion of the weekly report on the derivative transactions by Bank shall be done in accordance with the guidelines of Completion of Derivative Transaction Report as attached to this Circular Letter that forms as an integral part of this Circular Letter.

- c. Weekly Report on Derivative Transaction is to be submitted to Bank Indonesia, qq. Directorate of Reserve Management, Bank Indonesia Office Compound, Sjafruddin Prawiranegara Building, 8th floor, Jl. M.H. Thamrin No. 2, Central Jakarta.

With the coming into force of this Circular Letter, Bank Indonesia Circular Letter No. 28/15/UD dated 8 February 1996 concerning Elucidation of Decision of Board of Directors of Bank Indonesia No. 28/119/KEP/DIR dated 29 December 1995 concerning Derivative Transactions is hereby revoked and no longer valid.

Provisions in this Circular Letter shall come into force as of 15 September 2005.

For the Public to be informed, it is ordered that this Circular Letter be promulgated in the State Gazette of the Republic of Indonesia.

Please be informed accordingly.

BANK INDONESIA

ASLIM TADJUDDIN
DEPUTY GOVERNOR

GUIDELINES TO COMPLETE DERIVATIVE TRANSACTION REPORT

Derivative Transaction Report that is obligatory to be submitted to Bank Indonesia is a Report on Recapitulation of Derivative Transactions as per sample in Appendix 1 and 2 of Bank Indonesia Regulation Number 7/31/PBI/2005 or Table 1 and 2 of Guidelines to Complete this Derivative Transaction Report. For the purpose of filling-up the said report forms, working papers as per Tables 1a to 8b may be used for reference. Said working papers are not necessary to be submitted to Bank Indonesia.

I. Recapitulation of Derivative Transactions (Tables 1 and 2).

1. Column 2

To be entered in this column is total of all *long* position for each group of derivative transactions in original currency that entry in this column is converted into Rupiah.

Said grouping is prepared as per column 1 in Tables 1 and 2.

2. Column 3

To be entered in this column is total of all *short* position for each group of derivative transactions in the original currency converted into Rupiah.

Said grouping is prepared as per column 1 in Tables 1 and 2.

3. Column 4

To be entered in this column is total of *gain* in Rupiah equivalent for all positions of each derivative transaction group during the current year from 1 January to the end of the reporting period. Said grouping is prepared as per column 1 in Tables 1 and 2.

4. Column 5

To be entered in this column is a total of *loss* in Rupiah equivalent for all positions of each derivative transaction group during the current year from 1 January to the end of the reporting period. Said grouping is prepared as per column 1 in Tables 1 and 2.

5. Column 6

To be put in this column is total (cumulative) of *gain and loss* in Rupiah and entered in the estimated profit/loss accounts of each group during the current year as from 1 January to the end of the reporting period. Said grouping is prepared as per column 1 in Tables 1 and 2.

II. Working Paper Tables 1a to 8b

1. Columns 2 & 3

This column is cumulative total of each positions either *long* or *short* in original currency for each type of opposite transaction as well as each type of derivative transaction grouped in accordance with the movement of funds (Tables 1a to 4b) and without the movement of funds (Table 5a to 8b).

Filling –up of each above position, either *long* or *short*, shall not be set-off.

Registration of *long* or *short* position in the original currency administered by each bank is carried out in accordance with the general practice in the international market, a.o.:

1.1 For derivative transaction related to exchange value (*Foreign Exchange*), said position refers to position of the reference currency.

For example:

- a) For USD/IDR *currency forward* transaction, entry of buying (*long*) as well as selling (*short*) shall refer to USD position as reference currency to its nominal amount.
- b) For *forex swap* transaction (*spot* and *forward* transactions carried out simultaneously) and *forward-forward*, the entry of its long and *short* shall refer either to the buying (*long*) or selling (*short*) of the reference currency that has longer maturity/due date (*for date* or *forward date*).

Therefore, if bank has USD/IDR 6 months *swap* buying position of USD 5,000,000 at the swap premium rate of Rp. 130.00 or in another word Bank actually has a *spot* selling position of USD 5,000,000.00 and buying forward of USD 5,000,000.00, hence bank enters the said *forex swap* as *long* swap of USD/IDR of USD 5,000,000.00

- c) For *currency option* transaction, the entry in either (*long*) or *short* position refers to the buying (*long*) position or selling (*short*) position of the reference currency.

Therefore, if bank has option call selling position of USD/buy put JPY bank enters the position as *short* call option of USD/JPY the same as the amount of USD transacted.

- d) For *currency futures* transaction, entry of the position is either refer to buying position (*long*) or selling (*short*) position of the *currency futures index* . Hence, if bank has selling position JPY *futures*, bank enters said position as *short* JPY *futures* the same as nominal amount of JPY transacted.

1.2 For Derivative transaction related to *interest rate*, entry of said position shall refer to the *fixed* interest rate in its nominal value where usually the nominal value of said funds is a no movement funds or referred to as notional amount

For example:

- a) For *interest rate swap/IRS* derivative transaction, entry of its *long* or *short* position shall be seen either from the buying (*long*) or selling (*short*) of the said *fixed* interest rate in the nominal value of transacted *notional amount*.
- b) For *interest rate option (cap or floor)* derivative transaction, entry of either buying (*long*) and selling (*short*) position shall refer either to the buying (*long*) or selling (*short*) position of the transacted interest rate *cap* and *floor*.

- c) For *forward rate agreement* (FRA) derivative transaction, the entry of either *long* or *short* position shall refer to the buying (*long*) or selling (*short*) of *interest rate currency* transacted in the said FRAs to the value of its notional amount.

1.3 For Derivative Transaction of combined exchange rate and interest rate, entry of either its *long* or *short* position refers to prevailing acceptable practice in the international market.

2. Columns 4 and 5

This column represents cumulative total gain in foreign currency and rupiah arising from each position, either *long* or *short*, for every type of transaction in accordance with mark to market.

3. Columns 6 and 7

This column represents cumulative total loss in foreign currency and rupiah arising from each position, either long or short, for every type of transaction in accordance with mark to market.

4. Column 8

This column represents net cumulative gain and loss in rupiah equivalent.

Conversion from foreign exchange into rupiah shall be carried out by using Reuters indicative exchange rate $[(bid+ask)/2]$ at 16.00 WIB on the last date of reporting period.

Report Form of
Banks Derivative Transactions

Table 1

BANK ABC
RECAPITULATION OF DERIVATIVE TRANSACTIONS

Period from (date)..... to (date).....

In million rupiah**)

TRANSACTIONS (per type of transaction)	POSITION OF ORIGINAL CURRENCY		GAIN/LOSS		
	Long	Short	Gain	(Loss)	Total net Cumulative
(1)	(2)	(3)	(4)	(5)	(6)=(4)+(5)
I. With funds movement:					
1. Exchange Value:	0	0	0	0	0
2. Interest Rate	0	0	0	0	0
3. 1 & 2 combined	0	0	0	0	0
II. Without funds movement:					
1. Exchange Value:	0	0	0	0	0
2. Interest Rate	0	0	0	0	0
3. 1 & 2 combined	0	0	0	0	0
Total	0	0	0	0	0
Bank capital*	0				
Deposit margin related party's customer	0				
Deposit margin unrelated party's customer	0				

*) Capital used for periods I, II and III is capital as at last date of previous month, whereas period IV shall use the capital as at end of the relative month.

$$\text{Percentage of gain (loss)} = \frac{\text{Total net cumulative} \times 100\%}{\text{Bank capital}}$$

**) To convert the value of original currency into rupiah the indicative rate of exchange from Reuters [(bid+ask)/2] at 16.00 WIB on the last date of report period shall apply.

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Table 1a

BANK ABC
DETAILS OF DERIVATIVE TRANSACTIONS WITH MOVING OF FUNDS
 Period from (date)..... to (date)

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain/ (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
<i>1.1 Transaction with related party - Bank</i> A. Exchange Value 1. Currency Forward - USD/Rp - USD/JPY - etc. 2. Forex/SWAP - USD/Rp - USD/JPY - etc. 3. Currency Option - Put Option - USD/Rp - USD/JPY - etc. - Call Option - USD/Rp. - USD/JPY - etc. 4. Currency Futures - USD/SGD - USD/JPY - etc. 5. Others (excluding 1 to 4)							

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Table 1b

BANK ABC
 DETAILS OF DERIVATIVE TRANSACTIONS WITH MOVING OF FUNDS
 Period from (date)..... to (date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain/ (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
B. Interest Rate							
1. Interest Rate Swap							
- Rp							
- USD							
- EUR							
- etc.							
2. Interest Rate Option							
- Rp							
- USD							
- EUR							
- etc.							
3. FRAS							
- Rp							
- USD							
- EUR							
- etc.							
4. Interest Rate Futures							
- USD							
- EUR							
- etc.							
5. Others (excluding 1 to 4)							
C. Others							
(other products excluding A&B or combination of A&B)							
TOTAL							

Report Form of
Banks Derivative Transactions

Table 2

BANK ABC
RECAPITULATION OF DERIVATIVE TRANSACTIONS

Period from (date)..... to(date).....

In million rupiah**

TRANSACTIONS (per transaction of other party)	POSITION OF ORIGINAL CURRENCY		GAIN/LOSS		
	Long	Short	Gain	(Loss)	Total net Cumulative
(1)	(2)	(3)	(4)	(5)	(6)=(4)+(5)
I. <i>With funds movement:</i>					
4. Transaction with Related Party				0	0
a. Bank	0	0	0	0	0
b. Non-bank	0	0	0	0	0
5. Transaction with Unrelated Party					
a. Bank	0	0	0	0	
b. Non-Bank	0	0	0	0	0
II. <i>Without funds movement:</i>					
1. Transaction with Related Party					
a. Bank	0	0	0	0	0
b. Non-bank	0	0	0	0	0
2. Transaction with Unrelated Party					
a. Bank	0	0	0	0	0
b. Non-Bank	0	0	0	0	0
Total	0	0	0	0	0
Bank capital*	0				
Deposit margin of bank group's customer	0				
Deposit margin of non-bank group's customer	0				

*) Capital used for report in periods I, II and III is capital as at last date of previous month, whereas period IV shall use the capital as at end of the relative month.

Percentage of gain (loss) = $\frac{\text{Total net cumulative} \times 100\%}{\text{Bank capital}}$

**) To convert the value of original currency into rupiah the indicative rate of exchange from Reuters [(bid+ask)/2] at 16.00 WIB on the last date of report period shall apply.

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Table 2a

BANK ABC
 DETAILS OF DERIVATIVE TRANSACTIONS WITH MOVING OF FUNDS
 Period from (date)..... to(date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
<i>1.2 Transaction with related party</i> <i>- Non Bank</i> A. Exchange Value 1. Currency Forward - USD/Rp - USD/JPY - etc. 2. Forex/SWAP - USD/Rp - USD/JPY - etc. 3. Currency Option - Put Option - USD/Rp - USD/JPY - etc. - Call Option - USD/Rp. - USD/JPY - etc. 4. Currency Futures - USD/SGD - USD/JPY - etc. 5. Others (excluding 1 to 4)							

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Table 2b

BANK ABC
DETAILS OF DERIVATIVE TRANSACTIONS WITH MOVING OF FUNDS
 Period from (date)..... to (date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
B. Interest Rate							
1. Interest Rate Swap							
- Rp							
- USD							
- EUR							
- etc.							
2. Interest Rate Option							
- Rp							
- USD							
- EUR							
- etc.							
3. FRAS							
- Rp							
- USD							
- EUR							
- etc.							
4. Interest Rate Futures							
- USD							
- EUR							
- etc.							
5. Others (excluding 1 to 4)							
C. Others							
(other products excluding A&B or combination of A&B)							
TOTAL							

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Table 3a

BANK ABC
 DETAILS OF DERIVATIVE TRANSACTIONS WITH MOVING OF FUNDS
 Period from (date)..... to (date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain/ (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
<i>1.3 Transaction with unrelated party – Bank</i> A. Exchange Value 1. Currency Forward - USD/Rp - USD/JPY - etc. 2. Forex/SWAP - USD/Rp - USD/JPY - etc. 3. Currency Option - Put Option - USD/Rp - USD/JPY - etc. - Call Option - USD/Rp. - USD/JPY - etc. 4. Currency Futures - USD/SGD - USD/JPY - etc. 5. Others (excluding 1 to 4)							

BANK ABC
DETAILS OF DERIVATIVE TRANSACTIONS WITH MOVING OF FUNDS
Period from (date)..... to (date).....

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain/ (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
B. Interest Rate							
1. Interest Rate Swap							
- Rp							
- USD							
- EUR							
- etc.							
2. Interest Rate Option							
- Rp							
- USD							
- EUR							
- etc.							
3. FRAS							
- Rp							
- USD							
- EUR							
- etc.							
4. Interest Rate Futures							
- USD							
- EUR							
- etc.							
5. Others							
(other products excluding A&B or combination of A&B)							
TOTAL							

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Table 4a

BANK ABC
 DETAILS OF DERIVATIVE TRANSACTIONS WITH MOVING OF FUNDS
 Period from (date) to (date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain /(Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
<i>1.4 Transaction with unrelated party – Non Bank</i> A. Exchange Value 1. Currency Forward - USD/Rp - USD/JPY - etc. 2. Forex/SWAP - USD/Rp - USD/JPY - etc. 3. Currency Option - Put Option - USD/Rp - USD/JPY - etc. - Call Option - USD/Rp. - USD/JPY - etc. 4. Currency Futures - USD/SGD - USD/JPY - etc. 5. Others (excluding 1 to 4)							

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Table 4b

BANK ABC
DETAILS OF DERIVATIVE TRANSACTIONS WITH MOVING OF FUNDS
 Period from (date)..... to (date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain/ (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
B. Interest Rate							
1. Interest Rate Swap							
- Rp							
- USD							
- EUR							
- etc.							
2. Interest Rate Option							
- Rp							
- USD							
- EUR							
- etc.							
3. FRAS							
- Rp							
- USD							
- EUR							
- etc.							
4. Interest Rate Futures							
- USD							
- EUR							
- etc.							
5. Others (excluding to 1to 4)							
C. Others							
(other products excluding A&B or combination of A&B)							
TOTAL							

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Table 5a

BANK ABC
DETAILS OF DERIVATIVE TRANSACTIONS WITHOUT MOVING OF FUNDS
 Period from (date)..... to (date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain/ (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
2.1 Transaction with related party - Bank							
A. Exchange Value							
1. Currency Forward							
- USD/Rp							
- USD/JPY							
- etc.							
2. Forex/SWAP							
- USD/Rp							
- USD/JPY							
- etc.							
3. Currency Option							
- Put Option							
- USD/Rp							
- USD/JPY							
- etc.							
- Call Option							
- USD/Rp							
- USD/JPY							
- etc.							
4. Currency Futures							
- USD/SGD							
- USD/JPY							
-etc. except Forex/IDR							
5. Others (excluding 1 to 4)							

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Table 5b

BANK ABC
 DETAILS OF DERIVATIVE TRANSACTIONS WITHOUT MOVING OF FUNDS
 Period from (date)..... to (date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain/ (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
B. Interest Rate							
1. Interest Rate Swap							
- Rp							
- USD							
- EUR							
- etc.							
2. Interest Rate Option							
- Rp							
- USD							
- EUR							
- etc.							
3. FRAS							
- Rp							
- USD							
- EUR							
- etc.							
4. Interest Rate Futures							
- USD							
- EUR							
- etc.							
5. Others (excluding 1to 4)							
C. Others							
(other products excluding A&B or combination of A&B)							
TOTAL							

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Table 6a

BANK ABC
 DETAILS OF DERIVATIVE TRANSACTIONS WITHOUT MOVING OF FUNDS
 Period from (date)..... to (date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain/ (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
2.2 Transaction with related party – Non Bank							
A. Exchange value							
1. Currency forward							
- USD/Rp							
- USD/JPY							
- etc.							
2. Forex/SWAP							
- USD/Rp							
- USD/JPY							
- etc.							
3. Currency Option							
- Put Option							
- USD/Rp							
- USD/JPY							
- etc.							
- Call Option							
- USD/Rp.							
- USD/JPY							
- etc.							
4. Currency Futures							
- USD/SGD							
- USD/JPY							
-etc. except IDR							
5. Others (excluding 1 to 4)							

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Table 6b

BANK ABC
 DETAILS OF DERIVATIVE TRANSACTIONS WITHOUT MOVING OF FUNDS
 Period from (date)..... to (date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain /(Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
B. Interest Rate							
1. Interest Rate Swap							
- Rp							
- USD							
- EUR							
- etc.							
2. Interest Rate Option							
- Rp							
- USD							
- EUR							
- etc.							
3. FRAS							
- Rp							
- USD							
- EUR							
- etc.							
4. Interest Rate Futures							
- USD							
- EUR							
- etc.							
5. Others (excluding to 1to 4)							
C. Others							
(other products excluding A&B or combination of A&B)							
TOTAL							

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Table 7a

BANK ABC
 DETAILS OF DERIVATIVE TRANSACTIONS WITHOUT MOVING OF FUNDS
 Period from (date)..... to (date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain/ (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	In rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
2.3 Transaction with unrelated party – Bank							
A. Exchange Value							
1. Currency Forward							
- USD/Rp							
- USD/JPY							
- etc.							
2. Forex/SWAP							
- USD/Rp							
- USD/JPY							
- etc.							
3. Currency Option							
- Put Option							
- USD/Rp							
- USD/JPY							
- etc.							
- Call Option							
- USD/Rp.							
- USD/JPY							
- etc.							
4. Currency Futures							
- USD/SGD							
- USD/JPY							
-etc. except IDR							
5. Others (excluding 1 to 4)							

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Table 7b

BANK ABC
DETAILS OF DERIVATIVE TRANSACTIONS WITHOUT MOVING OF FUNDS
 Period from (date)..... to (date)

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain/ (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
B. Interest Rate							
1. Interest Rate Swap							
- Rp							
- USD							
- EUR							
- etc.							
2. Interest Rate Option							
- Rp							
- USD							
- EUR							
- etc.							
3. FRAS							
- Rp							
- USD							
- EUR							
- etc.							
4. Interest Rate Futures							
- USD							
- EUR							
- etc.							
5. Others (excluding 1to 4)							
C. Others							
(other products excluding A&B or combination of A&B)							
TOTAL							

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Table 8a

BANK ABC
 DETAILS OF DERIVATIVE TRANSACTIONS WITHOUT MOVING OF FUNDS
 Period from (date)..... to (date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain/ (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
2.4 Transaction with unrelated party – Non Bank A. Exchange Value 1. Currency forward - USD/Rp - USD/JPY - etc. 2. Forex/SWAP - USD/Rp - USD/JPY - etc. 3. Currency Option - Put Option - USD/Rp - USD/JPY - etc. - Call Option - USD/Rp. - USD/JPY - etc. 4. Currency Futures - USD/SGD - USD/JPY -etc. except IDR 5. Others (excluding 1 to 4)							

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Table 8b

BANK ABC
 DETAILS OF DERIVATIVE TRANSACTIONS WITHOUT MOVING OF FUNDS
 Period from (date)..... to (date).....

(In thousand of foreign currency and million of rupiah)

TRANSACTION/TYPE OF PRODUCT	POSITION (in original currency)		Gain/ (Loss)				
			Gain		(Loss)		Total net Cumulative
	Long	Short	in Forex	in rupiah	in Forex	in rupiah	in rupiah
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)=(5)+(7)
B. Interest Rate							
1. Interest Rate Swap							
- Rp							
- USD							
- EUR							
- etc.							
2. Interest Rate Option							
- Rp							
- USD							
- EUR							
- etc.							
3. FRAS							
- Rp							
- USD							
- EUR							
- etc.							
4. Interest Rate Futures							
- USD							
- EUR							
- etc.							
5. Others (excluding 1to 4)							
C. Others							
(other products excluding A&B or combination of A&B)							
TOTAL							